Chenghuai Li

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EDUCATION

Duke University, Durham, NC

The Fuqua School of Business

2020-Present

Ph.D. (Expected 2025) in Operations Management

• Advisors: Prof. N. Bora Keskin, Prof. Jing-Sheng (Jeannette) Song

Columbia University, New York, NY

The Fu Foundation School of Engineering and Applied Science, IEOR 2017-2019 M.S. in Financial Engineering

Fudan University, Shanghai, CN

School of Mathematical Sciences

2012-2017

B.S. in Mathematics and Applied Mathematics, Minor in Economics

RESEARCH INTERESTS *Topic*: Digital Supply Chains, Technology, Sustainable & Socially Responsible Operations, Revenue Management & Pricing

Methodology: Data-Driven Decision Making under Uncertainty, Statistical (Machine) Learning, Analytical Modeling, Field Experiment

RESEARCH
PAPERS
(AUTHORS IN
ALPHABETICAL
ORDER*)

- 1. The Blockchain Newsvendor: Value of Freshness Transparency and Smart Contracts*, with N. Bora Keskin & Jing-Sheng (Jeannette) Song
 - Management Science, Forthcoming. [SSRN Link]
 - Winner, Best Paper Award, Digital Supply Chain and Supplier Diversity Conference, 2022
 - Second Place, POMS-HK Best Student Paper Competition, 2023
 - Accepted by MSOM SIG (Supply Chain Management), 2023
 - Winner, Fan Favorite Award, CMU YinzOR Conference Flash Talk Competition, 2022
 - Honorable Mention, INFORMS Minority Issues Forum Poster Competition, 2023
 - Honorable Mention, INFORMS OR/MS Tomorrow Mini-Poster Competition, 2022
- 2. Finite-Time Regret Analysis of Kiefer-Wolfowitz Stochastic Approximation Algorithm and Nonparametric Multi-Product Dynamic Pricing with Unknown Demand*, with L. Jeff Hong & Jun Luo (2020)
 - Naval Research Logistics (NRL), 67(5):368-379. [Link]
- 3. Competitive Technology Adoption for Supply Transparency: Innovator's Advantage for Profit and Food Waste Reduction*, with N. Bora Keskin & Jing-Sheng (Jeannette) Song

Working Paper

OTHER PUBLICATION

- 1. Reproducibility in *Management Science*, with Miloš Fišar, Ben Greiner, Christoph Huber, Elena Katok, Ali I. Ozkes, & the Management Science Reproducibility Collaboration
 - Management Science, Forthcoming. [Link]
 - Disclaimer: Member of the Management Science Reproducibility Collaboration

TEACHING EXPERIENCE

Duke University, Durham, NC

Instructor

- Ph.D. Math Camp (1st and 2nd year Ph.D. students), 2023 Summer
- Evaluation: 4.84/5.0
- Developed syllabus and course material; Delivered lectures; Held discussions
- Covered topology of metric spaces, real analysis, and convex analysis

Teaching Assistant

- Operations and Supply Chain Management (Master of Management Studies), 2023 Spring (for Prof. Kevin Shang and Prof. Fernando Bernstein)
- Operations Management (Master of Management Studies), 2022 Spring (for Prof. Jing-Sheng (Jeannette) Song)
- Held recitations for the class; Graded assignments, team projects, and exams; Assisted the professor in preparing for the class; Responded to students' inquiries

Columbia University, New York, NY

Course Assistant

- Intro to Financial Engineering (Undergraduate and Master), 2018 Spring (for Prof. Emanuel Derman)
- Graded assignments and exams; Assisted the professor in preparing for the class; Responded to students' inquiries

Professional Services

Referee

- Management Science
- MSOM Supply Chain Management SIG, 2023

Session Chair

- INFORMS Annual Meeting
 - 2022. Co-Chair of session: Strategic Delay, Customer Reviews, and Resource Sharing in Marketplace Platforms, Revenue Management and Pricing Track (with N. Bora Keskin)
- Annual POMS Conference
 - 2023. (i) Co-Chair of session: Improving Food Safety and Reducing Waste, Agriculture and Food Supply Chains Track (with John Lowrey);
 and (ii) Chair of session: Miscellaneous Topics in Operational Excellence, Operational Excellence Track

Discussant

- Trans-Atlantic Doctoral Conference (London Business School, Virtual), 2022

Honors & Awards	Winner, POMS College of Sustainable Operations Early-stage Doctoral Student	Award 2023
	Winner, Best Paper Award, Digital Supply Chain and Supplier Diversity Conf	
		2022
	Winner, Fan Favorite Award, YinzOR Conference Flash Talk Competition	2022
	Second Place, POMS-HK Best Student Paper Competition	2023
	Honorable Mention, INFORMS Minority Issues Forum Poster Competition	2023
	${\it Honorable Mention, INFORMS\ OR/MS\ Tomorrow\ Mini-Poster\ Competition}$	2022
	Doctoral Fellowship, Duke University 2020-	Present
	Outstanding Graduate Award, Fudan University	2017
	Pacific Insurance Scholarship (First Class), Fudan University	2016
Invited Talks & Conference Presentations (A * symbol implies attended as a coauthor)	Competitive Technology Adoption for Supply Transparency: Inno Advantage for Profit and Food Waste Reduction	vator's
	\bullet POMS Annual Conference, Minneapolis, MN (scheduled)	2024
	• INFORMS Annual Meeting, Phoenix, AZ	2023
	• POMS Annual Conference, Orlando, FL	2023
	The Blockchain Newsvendor: Value of Freshness Transparency and Smart Contracts	
	\bullet INFORMS Annual Meeting (MIF poster competition), Phoenix, AZ	2023
	• MSOM SIG Day (Supply Chain Management), Montréal, Canada	2023
	• POMS Annual Conference, Orlando, FL	2023
	• NYC Operations Day (poster), New York, NY	2023
	• Duke Fuqua Interdisciplinary Lunch Seminar (OM area), Durham, NC	2023
	• POMS-HK International Conference, HK (Hybrid)	2023
	• POMS India International Conference, Kozhikode, India (Hybrid)	2022
	• Simons Workshop on Societal Applications of Data Driven Decision Proposer), Berkeley, CA	rocesses
	• INFORMS Annual Meeting, Indianapolis, IN	2022
	• Cornell ORIE Young Researchers Workshop (poster), Ithaca, NY	2022
	• CMU YinzOR Conference, Pittsburgh, PA	2022
	• Digital Supply Chain and Supplier Diversity Conference*, New Brunsw (Hybrid)	
	• LBS Trans-Atlantic Doctoral Conference, Virtual	2022
	• POMS Annual Conference, Virtual	2022

Work Experience Ant Financial Group, Hangzhou, CN

Intern, Algorithm Engineer

- \bullet Used SQL to analyze large-scale data set about the cost/revenue of small businesses on Taobao and Tmall platforms
- Conducted anomaly detection (outlier detection) to identify cases where the revenue sharing between the agent and the platform is possibly problematic

Trinnacle Capital Advisors LLC, New York, NY

2018

2020

Intern, Data Science

- Extracted and aggregated information about companies from the media advertisement spend data
- Used regression analysis to help develop event-driven trading strategies

UBS SDIC Fund Management Co., Ltd., Shanghai, CN

2016

Intern, Quantitative Investments Department

- Implemented fund strategies using top-down sector allocation and bottom-up modeling
- Backtested the strategies using market data

OTHER SKILLS **Programming**: MATLAB, Python, R, MySQL Languages: Mandarin (native), English (fluent)

References

N. Bora Keskin Associate Professor Operations Management Fuqua School of Business Duke University Durham, NC

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Jing-Sheng (Jeannette) Song

R. David Thomas Professor Operations Management Fuqua School of Business Duke University

Duke Universit Durham, NC

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